

DZ HYP - Mortgage Pfandbrief

Additional data according to section 28 Pfandbrief Act (Transparency provisions):
<http://www.dzhyp.de/paragraph28/>

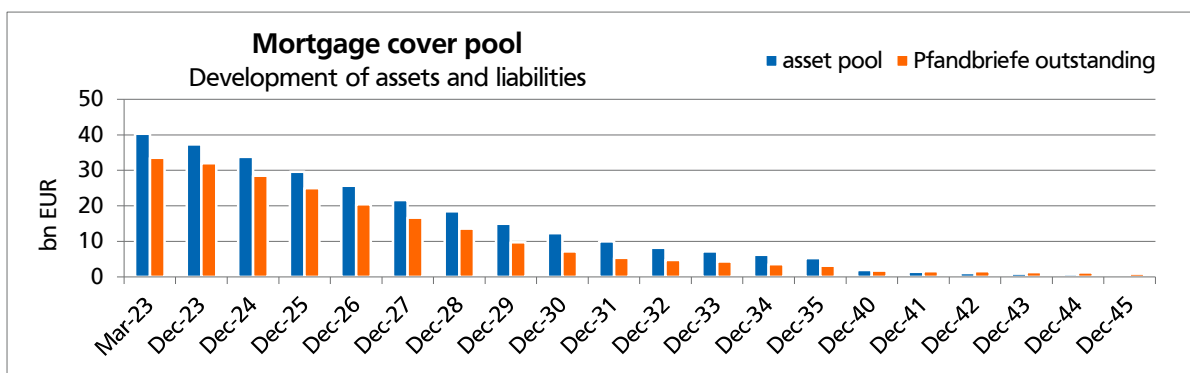


Development of assets, Pfandbriefe and overcollateralisation

Mortgage cover pool

03/31/2023

Reporting date	asset pool bn EUR	Pfandbriefe outstanding bn EUR	over- collateralisation bn EUR
03/31/2023	40.26	33.53	6.73
12/31/2023	37.30	31.96	5.34
12/31/2024	33.76	28.48	5.28
12/31/2025	29.60	25.00	4.60
12/31/2026	25.70	20.45	5.25
12/31/2027	21.67	16.67	5.00
12/31/2028	18.50	13.63	4.87
12/31/2029	14.98	9.78	5.20
12/31/2030	12.34	7.16	5.18
12/31/2031	9.96	5.38	4.58
12/31/2032	8.22	4.76	3.46
12/31/2033	7.21	4.38	2.83
12/31/2034	6.23	3.56	2.67
12/31/2035	5.31	3.12	2.19
12/31/2036	4.30	2.86	1.44
12/31/2037	3.54	2.54	1.00
12/31/2038	3.02	2.31	0.71
12/31/2039	2.45	2.05	0.40
12/31/2040	1.95	1.82	0.13
12/31/2041	1.44	1.64	-0.20
12/31/2042	1.12	1.58	-0.46
12/31/2043	0.91	1.39	-0.48
12/31/2044	0.74	1.25	-0.51
12/31/2045	0.56	0.96	-0.40



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Breakdown of mortgage collateral in Germany - commercial		03/31/2023
	mn EUR	%
North Rhine-Westphalia	2,698	16.39
Bavaria	2,484	15.09
Berlin	2,025	12.30
Hesse	2,198	13.36
Baden-Württemberg	1,367	8.31
Lower Saxony	794	4.83
Hamburg	1,258	7.64
Schleswig-Holstein	322	1.96
Saxony	600	3.65
Rhineland-Palatinate	321	1.95
Brandenburg	356	2.16
Mecklenburg-West Pomerania	147	0.89
Saxony-Anhalt	229	1.39
Thuringia	171	1.04
Bremen	109	0.66
Saarland	87	0.53
Total domestic	15,166	92.15
Total non domestic	1,293	7.85
Total	16,459	100.00

Breakdown of mortgage collateral in Germany - residential		03/31/2023
	mn EUR	%
North Rhine-Westphalia	9,015	39.66
Bavaria	2,122	9.34
Berlin	2,319	10.20
Hesse	1,246	5.48
Baden-Württemberg	1,387	6.10
Lower Saxony	1,901	8.36
Hamburg	680	2.99
Schleswig-Holstein	954	4.20
Saxony	655	2.88
Rhineland-Palatinate	715	3.15
Brandenburg	663	2.92
Mecklenburg-West Pomerania	445	1.96
Saxony-Anhalt	241	1.06
Thuringia	156	0.69
Bremen	166	0.73
Saarland	55	0.24
Total domestic	22,720	99.96
Total non domestic	8	0.04
Total	22,728	100.00

